



Currency Derivatives Daily MTM Report

Daily summary for: 03/03/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			6.90820	6.90400			97,267,456.00	14,080	217,970
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00190	6.99790			94,910,754.50	13,555	77,665
\$ / R	On	19/09/2011	Foreign Exchange Future			7.10430	7.10160			1,875,535.20	264	13,136
\$ / R	On	19/12/2011	Foreign Exchange Future			7.20230	7.19970			0.00	0	970
\$ / R	On	19/03/2012	Foreign Exchange Future			7.30920	7.30780			0.00	0	277
Total \$ / R Future										194,053,745.70	27,899	310,018
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	23.64	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,096.00000	1,092,000	23.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	24.12	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,146.00000	1,142,000	24.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	23.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,046.00000	1,042,000	23.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,596.00000	1,592,000	28.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	28.44	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,596.00000	3,592,000	41.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	41.05	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		399.00000	394,000	16.92	0.00	0	2,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		3.00000	2,000	16.92	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,496.00000	1,492,000	27.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	27.48	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		597.00000	592,000	18.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		1.00000	0,000	18.84	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		646.00000	642,000	19.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		0.00000	0,000	19.32	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		696.00000	692,000	19.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		0.00000	0,000	19.80	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		351.00000	346,000	16.44	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		5.00000	4,000	16.44	0.00	0	7,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		211.00000	206,000	15.00	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		15.00000	14,000	15.00	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		497.00000	493,000	17.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		1.00000	1,000	17.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		256.00000	251,000	15.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		10.00000	9,000	15.48	0.00	0	100
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		448.00000	444,000	17.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		2.00000	2,000	17.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		7.00000	6,000	15.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		303.00000	298,000	15.96	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		44.00000	39,000	13.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		98.00000	97,000	13.46	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		130.00000	123,000	14.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		34.00000	31,000	14.04	0.00	0	1,600
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		87.00000	88,000	16.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		539.00000	536,000	16.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		79.00000	80,000	16.71	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		581.00000	578,000	16.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		96.00000	97,000	16.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		498.00000	495,000	16.21	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		391.00000	394,000	14.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		93.00000	92,000	14.52	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		343.00000	340,000	15.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		141.00000	142,000	15.21	0.00	0	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		241.00000	239,000	14.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		189.00000	191,000	14.46	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,036.00000	1,032,000	19.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		34.00000	34,000	19.21	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		849.00000	845,000	18.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		47.00000	47,000	18.21	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		380.00000	377,000	15.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		128.00000	129,000	15.46	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		116.00000	117,000	15.71	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		418.00000	415,000	15.71	0.00	0	200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		274.00000	271,000	14.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		172.00000	173,000	14.71	0.00	0	650
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		97.00000	99,000	18.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,045.00000	1,045,000	18.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		92.00000	94,000	18.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,090.00000	1,090,000	18.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		102.00000	104,000	18.13	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,000.00000	1,000,000	18.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		826.00000	827,000	17.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		128.00000	131,000	17.37	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		209.00000	212,000	15.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		507.00000	508,000	15.86	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		472.00000	477,000	14.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		170.00000	173,000	14.68	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		412.00000	417,000	14.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		210.00000	213,000	14.70	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		544.00000	545,000	16.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		196.00000	199,000	16.05	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		661.00000	662,000	16.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		163.00000	166,000	16.62	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		325.00000	328,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		475.00000	476,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		309.00000	311,000	15.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		509.00000	509,000	15.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		342.00000	345,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		442.00000	443,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		582.00000	585,000	14.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		310.00000	312,000	14.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		556.00000	558,000	14.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		334.00000	335,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		610.00000	613,000	14.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		288.00000	290,000	14.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		602.00000	605,000	14.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		294.00000	296,000	14.84	0.00	0	1,000
Total \$ / R Option										0.00	0	168,933
Total \$ / R										194,053,745.70	27,899	478,951
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.90820	6.90400			0.00	0	70
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.00190	6.99790			0.00	0	280
Total \$ / R MAXI Future										0.00	0	350
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		3,357.00000	3,139,000	14.04	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		12,957.00000	12,319,000	14.04	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		2,290.00000	2,091,000	14.52	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		16,890.00000	16,271,000	14.52	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		4,844.00000	4,628,000	13.56	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		9,444.00000	8,808,000	13.56	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		18,938.00000	19,099,000	14.46	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		24,148.00000	23,909,000	14.46	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		17,166.00000	17,310,000	14.71	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		27,376.00000	27,120,000	14.71	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		20,889.00000	21,069,000	14.21	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		21,099.00000	20,879,000	14.21	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		10,549.00000	10,622,000	15.96	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		45,759.00000	45,432,000	15.96	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	410
£ / R	On	14/03/2011	Foreign Exchange Future			11.23610	11.25870			4,606,801.00	410	30,360
£ / R	On	13/06/2011	Foreign Exchange Future			11.37610	11.39960			216,145.90	19	3,016
£ / R	On	19/09/2011	Foreign Exchange Future			11.52080	11.54750			57,604.00	5	2,512
£ / R	On	19/12/2011	Foreign Exchange Future			11.65500	11.68200			0.00	0	87
Total £ / R Future										4,880,550.90	434	35,975
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		9.00000	6,000	16.49	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		550.00000	570,000	16.49	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		7.00000	5,000	16.81	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		598.00000	619,000	16.81	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		11.00000	8,000	16.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		502.00000	522,000	16.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		237.00000	250,000	14.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		46.00000	36,000	14.29	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,291.00000	1,314,000	21.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		0.00000	0,000	21.21	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		744.00000	766,000	17.75	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		3.00000	2,000	17.75	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	18.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,259.00000	3,236,000	18.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	18.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		3,959.00000	3,936,000	18.34	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		187.00000	177,000	14.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		637.00000	651,000	14.98	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		175.00000	166,000	15.10	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		675.00000	690,000	15.10	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		200.00000	190,000	14.86	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		600.00000	614,000	14.86	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		749.00000	728,000	13.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		99.00000	102,000	13.87	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		365.00000	376,000	14.02	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		315.00000	302,000	14.02	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		277.00000	265,000	14.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		427.00000	439,000	14.26	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		164.00000	155,000	15.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		714.00000	729,000	15.22	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		517.00000	499,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		470.00000	478,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		493.00000	479,000	14.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		496.00000	508,000	14.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		541.00000	523,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		444.00000	452,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		454.00000	440,000	14.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		557.00000	569,000	14.68	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		311.00000	301,000	15.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		864.00000	880,000	15.56	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		623.00000	607,000	14.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		591.00000	602,000	14.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		600.00000	587,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		618.00000	632,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		647.00000	630,000	14.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		565.00000	575,000	14.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		430.00000	420,000	15.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		948.00000	965,000	15.47	0.00	0	250
Total £ / R Option										0.00	0	4,058
Total £ / R										4,880,550.90	434	40,033
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08390	0.08450			0.00	0	438
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08510	0.08570			0.00	0	573
Total ¥ / R Future										0.00	0	1,011
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		29.00000	17,000	18.35	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		279.00000	327,000	18.35	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	24.80	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,250.00000	1,310,000	24.80	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		750.00000	690,000	16.42	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	16.42	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		330.00000	303,000	16.64	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		260.00000	293,000	16.64	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		81.00000	74,000	20.08	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,011.00000	1,064,000	20.08	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,088.00000	1,031,000	16.17	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		18.00000	21,000	16.17	0.00	0	0
Total ¥ / R Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R										0.00	0	1,011
€ / R	On	14/03/2011	Foreign Exchange Future			9.62570	9.56880			10,520,890.10	1,093	17,420
€ / R	On	13/06/2011	Foreign Exchange Future			9.74200	9.68690			8,124,828.00	834	8,923
€ / R	On	19/09/2011	Foreign Exchange Future			9.86000	9.81010			98,600.00	10	3,161
€ / R	On	19/12/2011	Foreign Exchange Future			9.96810	9.92210			0.00	0	0
Total € / R Future										18,744,318.10	1,937	29,504
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		24.00000	31,000	13.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		255.00000	205,000	13.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		18.00000	23,000	14.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		299.00000	247,000	14.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		32.00000	41,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		213.00000	165,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		58.00000	38,000	13.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		127.00000	164,000	13.24	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		832.00000	775,000	18.58	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		1.00000	1,000	18.58	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		932.00000	875,000	19.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	19.37	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		535.00000	479,000	16.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		4.00000	5,000	16.22	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		73.00000	95,000	12.29	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		104.00000	69,000	12.29	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		439.00000	383,000	15.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		8.00000	9,000	15.44	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		227.00000	247,000	13.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		340.00000	305,000	13.37	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		210.00000	229,000	13.56	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		373.00000	337,000	13.56	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		245.00000	267,000	13.19	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		308.00000	275,000	13.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		472.00000	502,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		312.00000	292,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		446.00000	474,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		336.00000	314,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		500.00000	530,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		290.00000	270,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		540.00000	565,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		418.00000	397,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		515.00000	539,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		443.00000	421,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		566.00000	592,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		394.00000	374,000	13.52	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										18,744,318.10	1,937	63,478
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.00330	7.00420			0.00	0	8,189
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.01770	7.01810			1,894,779.00	270	10,103
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.03120	7.03290			0.00	0	5,840
Total AU\$ / R Future										1,894,779.00	270	24,132
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		306.00000	304,000	12.19	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		2.00000	1,000	12.19		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		257.00000	255,000	11.77		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		3.00000	2,000	11.77		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		355.00000	354,000	12.61		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		1.00000	1,000	12.61		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		423.00000	422,000	12.68		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		55.00000	54,000	12.68		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		381.00000	380,000	12.33		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		63.00000	62,000	12.33		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		467.00000	466,000	13.03		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		49.00000	48,000	13.03		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		491.00000	490,000	12.64		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		108.00000	109,000	12.64		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		452.00000	451,000	12.40		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		119.00000	120,000	12.40		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		531.00000	530,000	12.87		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		98.00000	99,000	12.87		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,894,779.00	270	24,132
CAD/ R On 14/03/2011 Foreign Exchange Future			7.09520	7.10300				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.17620	7.18460				0.00	0	0
Total CAD/ R Future								0.00	0	1,791
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		96.00000	87,000	12.71		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		43.00000	42,000	12.71		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		66.00000	58,000	12.34	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		63.00000	63,000	12.34	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		131.00000	122,000	13.09	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		28.00000	27,000	13.09	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		358.00000	355,000	12.46	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		73.00000	79,000	12.46	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		321.00000	319,000	12.34	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		86.00000	93,000	12.34	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		397.00000	393,000	12.59	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		62.00000	67,000	12.59	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	1,791
CHF / R	On	14/03/2011	Foreign Exchange Future			7.42530	7.48290			0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Future			7.53190	7.59100			0.00	0	0
Total CHF / R Future										0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		246.00000	192,000	14.39	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		13.00000	17,000	14.39	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		203.00000	151,000	14.00	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		20.00000	26,000	14.00	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		292.00000	236,000	14.78	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		9.00000	11,000	14.78	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		552.00000	503,000	14.55	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		61.00000	71,000	14.55	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		512.00000	465,000	14.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		71.00000	83,000	14.52	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		593.00000	543,000	14.59	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		52.00000	61,000	14.59	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,803.09000	13,780.15000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,987.58000	13,967.07000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		1,802.00000	2,031,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		1.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		1,801.00000	2,031,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		1,802.00000	2,031,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		4,671.00000	4,876,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		4,671.00000	4,876,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		4,671.00000	4,876,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0
Total RAIN Option										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.05120	1.05060			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.06740	1.06720			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total YUAN/R Future								0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		102.00000	101,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		96.00000	89,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		5.00000	6,000	16.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		499.00000	494,000	16.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		511.00000	518,000	17.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		5.00000	6,000	17.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		402.00000	403,000	13.82		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		230.00000	229,000	13.82		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		205.00000	204,000	15.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		533.00000	530,000	15.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		743.00000	746,000	13.49		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		71.00000	72,000	13.49		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								219,573,393.70	30,540	402,781
Total Options								0.00	0	207,025
Grand Total:								219,573,393.70	30,540	609,806